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Substitute for form 1449/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

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**Complete if Known**

Application Number	10/518823
Filing Date	
First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylichak, Steven
Attorney Docket Number	

Sheet 1 of 8

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
		US- 4,642,768 B1	02/10/1987	Roberts	
		US- 4,903,201 B1	02/20/1990	Wagner	
		US- 5,029,119 B1	07/02/1991	Konno	
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		US- 5,692,233 B1	11/25/1997	Garman	
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		Country Code <sup>3</sup> Number <sup>4</sup> Kind Code <sup>5</sup> (if known)				
		PCT/USOO/25292 A1	09/14/2000	KURUC		
		PCT/FROO/01059 A3	11/02/2000	BILLIOTTE		

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Sheet	2	of	8
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	1	ALEXANDER, C. The handbook of Risk Management and Analysis ; J. Wiley 1996	
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		Examiner Name	Wasylichak, Steven
Sheet 4	of 8	Attorney Docket Number	

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	18	CROUHY, M. GALAI, D. M, RISK MANAGEMENT ; Mc GRAW-HILL ISBN 0-07-135731-9	
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	20	DEBREU, G. 1959. Theory of Value: an axiomatic analysis of economic equilibrium. ; Wiley, New York.	

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		Examiner Name	Wasylichak, Steven
Sheet 5	of 8	Attorney Docket Number	

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	21	DERMAN, E. KANI, I. KAMAL, M. Trading and hedging local volatility ; The Journal of Financial Engineering V6. No 3 pp233-268	
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	28	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 133 Accounting for Derivative Instruments and Hedging Activities	
	29	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 137 accounting for Derivative Instruments and Hedging Activities - Deferral of the Effective Date of FASB Statement No. 133;	
	30	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 138 Accounting for Certain Derivative Instruments and Certain Hedging Activities. An amendment of FASB Statement No. 133 k	

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PTO/SB/088 (08-03)

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	31	GOLUB and VAN LOAN, Matrix Computations, Johns Hopkins University Press, 1993.	
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	42	HYUNGSOK, A. PENAUD, A. and WILMOTT, P. Various passport options and their valuation ; 1999 OCIAI Oxford University Working paper	
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	50	MERTON, R. C. 1976 Option Pricing When Underlying Stock Returns Are Discontinuous ; Journal of Financial Economics, Vol. 3, pp. 125-144.	

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